INDEX, VOLUME 18

Articles, Notes, Conjectures, and Financial Education

Amoako-Adu, Ben. Corporate Valuation and Personal Taxes: Extension and Application to Canada 281

Ang, James A.; Chua, Jess H.; and Reinhart, Walter J. Monetary Appreciation and Inflation-Hedging Characteristics of Comic Books 196

Barone, Robert N. Risk and International Diversification: Another Look. 184

Beedles, William L. See *Strachan, James L.*

Bernstein, Peter L. The Gibson Paradox Revisited: Reply to Comment ... 218

Bertin, William J. Money, Mobility, and Motivation in the Academic Finance Labor Market 336

Brick, Ivan E. See *Fisher, Lawrence.*

Chen, Son-Nan, and Moore, William T. Project Abandonment Under Uncertainty: A Bayesian Approach 306

Cheney, John M., and Veit, E. Theodore. Evidence of Shifts in Portfolio Asset Composition as a Market Timing Tool 56

Chew, I. Keong, and Clayton, Ronnie J. Bond Valuation: A Clarification .. 234

Chua, Jess H. See *Ang, James A.*

Clayton, Ronnie J. See *Chew, I. Keong.*

Finkel, Sidney R. Comment: The Gibson Paradox Revisited 214

Fischer, Philip J. See *Shawky, Hany A.*

Fisher, Lawrence; Brick, Ivan E.; and Ng, Francis K. W. Tax Incentives and Financial Innovation: The Case of Zero-Coupon and Other Deep Discount Corporate Bonds 292

Halloran, John A., and Lanser, Howard P. Inflation-Induced Biases in the Evaluation and Selection of Capital Investments 314

Hilliard, Jimmy E. The Geometric Mean in Investment Applications: Transient and Steady-State Parameters 326

Hilliard, Jimmy E.; Lee, Cheng F.; and Leitch, Robert A. Stochastic Analysis of Earnings and Leverage Measures 220

Lanser, Howard P. See *Halloran, John A.*

Lee, Cheng F. See *Hilliard, Jimmy E.*

Leibowitz, Martin L. How Financial Theory Evolves into the Real World — or Not: The Case of Duration and Immunization 271

Leitch, Robert A. See *Hilliard, Jimmy E.*

Malley, Susan L. Unfunded Pension Liabilities and the Cost of Equity Capital 133

INDEX, VOLUME 18

Articles, Notes, Conjectures, and Financial Education

Amoako-Adu, Ben. Corporate Valuation and Personal Taxes: Extension and Application to Canada 281

Ang, James A.; Chua, Jess H.; and Reinhart, Walter J. Monetary Appreciation and Inflation-Hedging Characteristics of Comic Books 196

Barone, Robert N. Risk and International Diversification: Another Look. 184

Beedles, William L. See *Strachan, James L.*

Bernstein, Peter L. The Gibson Paradox Revisited: Reply to Comment ... 218

Bertin, William J. Money, Mobility, and Motivation in the Academic Finance Labor Market 336

Brick, Ivan E. See *Fisher, Lawrence.*

Chen, Son-Nan, and Moore, William T. Project Abandonment Under Uncertainty: A Bayesian Approach 306

Cheney, John M., and Veit, E. Theodore. Evidence of Shifts in Portfolio Asset Composition as a Market Timing Tool 56

Chew, I. Keong, and Clayton, Ronnie J. Bond Valuation: A Clarification .. 234

Chua, Jess H. See *Ang, James A.*

Clayton, Ronnie J. See *Chew, I. Keong.*

Finkel, Sidney R. Comment: The Gibson Paradox Revisited 214

Fischer, Philip J. See *Shawky, Hany A.*

Fisher, Lawrence; Brick, Ivan E.; and Ng, Francis K. W. Tax Incentives and Financial Innovation: The Case of Zero-Coupon and Other Deep Discount Corporate Bonds 292

Halloran, John A., and Lanser, Howard P. Inflation-Induced Biases in the Evaluation and Selection of Capital Investments 314

Hilliard, Jimmy E. The Geometric Mean in Investment Applications: Transient and Steady-State Parameters 326

Hilliard, Jimmy E.; Lee, Cheng F.; and Leitch, Robert A. Stochastic Analysis of Earnings and Leverage Measures 220

Lanser, Howard P. See *Halloran, John A.*

Lee, Cheng F. See *Hilliard, Jimmy E.*

Leibowitz, Martin L. How Financial Theory Evolves into the Real World — or Not: The Case of Duration and Immunization 271

Leitch, Robert A. See *Hilliard, Jimmy E.*

Malley, Susan L. Unfunded Pension Liabilities and the Cost of Equity Capital 133

McDonald, Bill. Beta Non-Stationarity: An Empirical Test of Stochastic Forms 175

McDonald, Bill. See *Nichols, William D.*

McInish, Thomas H., and Wood, Robert. Proxies for Nonsynchronous Trading 206

Moore, Basil J. Monetary Trends in the United Kingdom, A Review ... 146

Moore, William T. See *Chen, Son-Nan.*

Nichols, William D., and McDonald, Bill. Stock Splits and Market Anomalies 237

Ng, Francis K.W. See *Fisher, Lawrence.*

Palmon, Dan, and Yaari, Uzi. Personal Taxes and the Fair Rate of Return Doctrine 167

Reinhart, Walter J. See *Ang, James A.*

Rzepczynski, Mark. See *Stein, Jerome L.*

Selvaggio, Robert. See *Stein, Jerome L.*

Shawky, Hany A., and Fischer, Philip J. Imperfect Contracts, Me-First Rules, and Firm Value 79

Simpson, W. Gary. Capital Market Prediction of Large Commercial Bank Failures: An Alternative Analysis 33

Sinkey, Jr., Joseph F. A Pedagogical Note on the EOQ Model 111

Smith, David B. See *Strachan, James L.*

Stein, Jerome L.; Rzepczynski, Mark; and Selvaggio, Robert. A Theoretical Explanation of the Empirical Studies of Futures Markets in Foreign Exchange and Financial Instruments 1

Strachan, James L.; Smith, David B.; and Beedles, William L. The Price Reaction to (Alleged) Corporate Crime 121

Sweeney, Richard J., and Warga, Arthur D. Interest-Sensitive Stocks: An APT Application 257

Veit, E. Theodore. See *Cheney, John M.*

Walker, David A. Effects of Deregulation on the Savings and Loan Industry 94

Warga, Arthur D. See *Sweeney, Richard J.*

Wood, Robert. See *McInish, Thomas H.*

Yaari, Uzi. See *Palmon, Dan.*

Reviews

Butos, William. *Rational Expectations and Economic Policy*. Edited by Stanley Fischer 114

Harris, Robert S. *Savings, Investment, and Capital Markets in an Inflationary Economy*. Edited by Marshall Sarnat and Giorgio P. Szego 117

114
117